What is Claimed is:

- A method of displaying media files, comprising:
 delivering to a client a set of first media files from a server;
 delivering to the client from a server a set of second media files;
 pursuant to an instruction set received from a server, assembling at the client the
- 5 first media files and at least one of the second media files to form a continuous show; and playing the show as a single continuous play.
 - 2. The method of claim 1 wherein the continuous show is displayed on a display screen.
 - 3. The method of claim 2 wherein the display screen comprises a first display area for displaying the continuous show and a second display area for displaying at least one static image delivered to the client from the server.
 - 4. The method of claim 1 wherein the set of second media files are advertisement media files.
 - 5. The method of claim 4 wherein the advertisement media files are static image media files.
 - 6. The method of claim 4 wherein the advertisement media files are video media files.
 - 7. The method of claim 4 wherein the advertisement media files are audio media files.
 - 8. The method of claim 1 wherein the delivering to a client a set of first media files is in response to a user request.

- 9. The method of claim 8 wherein the user request is a direct request to the server.
- 10. The method of claim 8 wherein the user request is derived from a user subscription.
- 11. The method of claim 1 wherein the delivering to a client a set of second media files is periodical and is in accordance with user behavior statistics.
- 12. The method of claim 11 wherein the user behavior statistics are collected, stored, and delivered to the server by the client.
- 13. The method of claim 12 wherein the user behavior statistics include types of media files a user has requested and identification of advertisement media files that have been selected and played at the client.
- 14. The method of claim 1 wherein the server having a set of first media files delivered therefrom, the server having a set of second media files delivered therefrom, and the server having an instruction set received therefrom comprise the same single server.
- 15. The method of claim 1 wherein the server having a set of first media files delivered therefrom, the server having a set of second media files delivered therefrom, and the server having an instruction set received therefrom comprise multiple servers.
- 16. A method of providing media with advertising to a client, comprising:

 pre-caching a plurality of entertainment media files at a client side;

 pre-caching a plurality of advertising media files at the client side;

 providing insertion indications indicating where the entertainment media files may have advertisement media files inserted therein;
- providing association indications regarding what types of advertisement media files may be inserted in the entertainment media files;

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receiving from the client a command to play one or more of the pre-cached entertainment media files; and

sending to the client a text file, the text file including instructions embedded therein, the instructions directing the client regarding the entertainment media files and the advertising media files to be assembled together, and in what order, for playback with the appearance of a single media file.

- 17. The method of claim 16 wherein the playback is displayed on a display screen and the advertising media files comprise static images.
- 18. The method of claim 17 wherein the display screen includes a first display area for displaying the playback, and a second display area adjacent to the first display area, the second display area displaying the static images concurrent with the playback.
- 19. The method of claim 16 wherein the insertion indications are contained within the entertainment media files.
- 20. The method of claim 16 wherein the association indications are contained within the entertainment media files.
- 21. The method of claim 16 wherein the sending a text file is in response to the command to play accepted from the client.
- 22. The method of claim 16 wherein the insertion indicators are included within the text file.
- 23. The method of claim 16 wherein the association indicators are included within the text file.
- 24. The method of claim 16 wherein the pre-caching a plurality of media files at the client side is in response to a user request.

- 25. The method of claim 24 wherein the user request is a direct request from a user.
- 26. The method of claim 24 wherein the user request is derived from a user subscription.
- 27. The method of claim 16 wherein the advertising media files are static image media files.
 - 28. The method of claim 16 wherein the advertising media files are video media files.
 - 29. The method of claim 16 wherein the advertising media files are audio media files.
- 30. The method of claim 16 wherein the sending a text file is concurrent with the precaching a plurality of entertainment media files.
- 31. The method of claim 16 wherein the association indications indicate types of advertisement media files which cannot be inserted into an entertainment media file.
- 32. A method of providing entertainment combined with advertising, comprising:

 delivering a plurality of advertisement media files from a server to a client across
 a computer network for caching at the client, the cached advertisement media files defining a
 menu of cached advertisement media files; and

delivering both an entertainment file and an advertising designation to the client, the entertainment file and the advertising designation being associated together such that the client will combine both the entertainment file and selected advertisement media files from the menu of cached advertisement media files, for playback together.

33. The method of claim 32 wherein the playback is within a first panel of a display screen having at least the first panel and a second panel.

- 34. The method of claim 33 wherein the second panel displays static images delivered to the client from the server, the static images being related to the playback with respect to content.
- 35. The method of claim 32 wherein the selected advertisement media files are fewer than all of the cached advertisement media files.
- 36. The method of claim 32 wherein the delivering both an entertainment file and an advertising designation to the client is in response to a request from a user.
 - 37. The method of claim 36 wherein the request from a user is a direct user request.
- 38. The method of claim 36 wherein the request from a user is derived from a user subscription.
- 39. The method of claim 32 further comprising modifying the advertising designation during playback of the files.
 - 40. The method of claim 39 wherein the modifying is by the client.
- 41. The method of claim 32 further comprising modifying the advertising designation immediately prior to playback of the files.
 - 42. The method of claim 41 wherein the modifying is by the client.
- 43. The method of claim 41 wherein the modifying is based upon a category of an advertisement file that has already been played back.
- 44. The method of claim 32 wherein the selected advertisement media files are selected by the server.

- 45. The method of claim 32 wherein the selected advertisement media files are selected by the client in response to criteria regarding the user and criteria contained within the advertising designation.
- 46. The method of claim 32 wherein the selected advertisement media files are selected by the client from the menu in response to the advertising designation, the advertising designation requiring that a pre-defined category of advertisement media files be included for playback with the entertainment file.
- 47. The method of claim 32 wherein the selected advertisement media files are selected at least in part by the server, and at least in part by the client.
- 48. The method of claim 32 wherein the advertising media files are static image media files.
 - 49. The method of claim 32 wherein the advertising media files are video media files.
 - 50. The method of claim 32 wherein the advertising media files are audio media files.
 - 51. A method of providing entertainment and advertising, comprising:

delivering a plurality of advertisement media files to a client across a communications network for storage at the client, the advertisement media files defining a client library;

receiving a request from a user at the client to deliver a media object to the client; modifying the client library; and

in response to the request, delivering the media object to the client for playback together with at least some of the advertisement media files from the client library.

52. The method of claim 51 wherein the modifying is based upon criteria that are provided by a supplier of the media object and are associated with the media object.

- 53. The method of claim 51 wherein the advertising media files are static image media files.
 - 54. The method of claim 51 wherein the advertising media files are audio media files.
 - 55. The method of claim 51 wherein the advertising media files are video media files.
 - 56. The method of claim 51 wherein the request from a user is a direct user request.
- 57. The method of claim 51 wherein the request from a user is derived from a user subscription.
- 58. The method of claim 51 wherein the modifying is based upon user behavior statistics.
- 59. The method of claim 58 wherein the user behavior statistics are collected, stored, and delivered to a server by the client.
 - 60. A method of advertising, comprising:

delivering across a computer network a content object, the object having a plurality of predefined advertisement media file insertion slots; and

selecting only some of the slots for insertion of advertisement media files thereat at the client side.

- 61. The method of claim 60 wherein the selecting of only some of the slots is on a pseudo-random basis.
- 62. The method of claim 60 wherein the content object includes a tag which defines a maximum number of advertisement media files allowed to be inserted within the content object.

- 63. The method of claim 60 wherein the content object includes a tag which designates a pre-defined category of advertisement media files to be inserted within the content object.
- 64. The method of claim 60 wherein the content object includes a tag which designates a pre-defined category of advertisement media files to be excluded from insertion within the content object.
- 65. The method of claim 60 wherein the advertising media files are static image media files.
 - 66. The method of claim 60 wherein the advertising media files are audio media files.
 - 67. The method of claim 60 wherein the advertising media files are video media files.
- 68. The method of claim 60 wherein the selecting is in accordance with user behavior statistics.
- 69. The method of claim 68 wherein the user behavior statistics are collected, stored and delivered to the server by the client.
- 70. A method of displaying multiples files at a client side, comprising:

 delivering multiple media files to a client side from a server;

 pursuant to an instruction set, selecting on the client side more than one of the media files;

 pursuant to the instruction set, arranging on the client side the selected media files; and

playing the arranged media files as a continuous show.

- 71. The method of claim 70 wherein the instruction set is delivered from the client side to the server side.
- 72. The method of claim 70 wherein the multiple media files comprise entertainment media files.
- 73. The method of claim 72 wherein the multiple media files further comprise an advertisement media file.
- 74. The method of claim 73 wherein the advertisement media file is a static image media file.
- 75. The method of claim 73 wherein the advertisement media file is a video media file.
- 76. The method of claim 73 wherein the advertisement media file is an audio media file.
- 77. The method of claim 70 wherein the delivering multiple media files is in response to a user request.
- 78. The method of claim 77 wherein the user request is a direct request by the user to the server.
- 79. The method of claim 77 wherein the user request is derived from a user subscription.
 - 80. A client system, comprising:
- a client computer programmed (a) to receive from a server entertainment media files and at least one advertisement media file, (b) to assemble pursuant to an instruction set

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received from a server the media files and the at least one advertisement media file as a continuous show and (c) to play the show as a single continuous file.

- 81. The system of claim 80 wherein the show includes the at least one advertisement media file being positioned between entertainment media files.
 - 82. A web server system, comprising:

a server programmed to deliver to a client (a) at least one advertisement media file, (b) at least one entertainment media file, and (c) an instruction set which instructs the client how to assemble the at least one advertisement media file and the at least one entertainment media file as a continuous show.

- 83. The system of claim 82 wherein the continuous show includes the at least one advertisement media file being inserted between the clips.
- 84. The system of claim 82 wherein the at least one advertisement media file includes a plurality of advertisement media files, the server is programmed to deliver the plurality of advertisement media files to the client for pre-caching before the clips are delivered, and the instruction set instructs the client how to assemble more than one of the advertisement media files with the clips to form the continuous show.
- 85. The system of claim 82 wherein the server is programmed to deliver the entertainment media files and the instruction set when a user selects the continuous show.
- 86. The system of claim 85 wherein the user selects the continuous show directly from the server.
- 87. The system of claim 85 wherein the user selects the continuous show by establishing a subscription with the server.

- 88. The system of claim 85 wherein the server is programmed to deliver the at least one advertisement media file to the server for pre-caching before the entertainment media files are delivered to the client.
- 89. The system of claim 82 wherein the at least one advertisement media file includes a plurality of advertisement media files.
- 90. The system of claim 89 wherein the continuous show includes all of the advertisement media files.
- 91. The system of claim 89 wherein the continuous show includes fewer than all of the advertisement media files.
- 92. The system of claim 89 wherein the plurality of advertisement media files comprises at least one static image media file.
- 93. The system of claim 89 wherein the plurality of advertisement media files comprises at least one video media file.
- 94. The system of claim 89 wherein the plurality of advertisement media files comprises at least one audio media file.